Bayesian analysis in Stata with WinBUGS

John Thompson, Tom Palmer, and Santiago Moreno
Department of Health Sciences
University of Leicester
Leicester, UK
john.thompson@le.ac.uk

Abstract. WinBUGS is a program for Bayesian model fitting by Gibbs sampling. WinBUGS has limited facilities for data handling, whereas Stata has no routines for Bayesian analysis; therefore, much can be gained by running Stata and WinBUGS together. We present a set of ado-files that enable data to be processed in Stata and then passed to WinBUGS for model fitting; finally, the results are read back into Stata for further processing.

Keywords: st0115, wbarray, wbdata, wbscalar, wbstructure, wbvector, wbrun, wbscript, wboda, wbac, wbgr, wbeweke, wbintervals, wbsession, wbtrace, wbsts, wbden, wbic, wbull, wbdec, Bayesian methods, MCMC, Gibbs sampling, WinBUGS